Camilo Marchesini

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Research Interests

Macroeconometrics, Monetary Economics, International Finance, Computational Macroeconomics

Education

B.Sc. in Economics and Social Sciences, *Libera Università di Bozen-Bolzano*, Italy — Sep. 2014 - Jul. 2017
Thesis: *An Analysis of Regional and Provincial Wage Differentials in Italy.*
Advisor: Mirco Tonin

Visiting student, *Technische Universität Dresden*, Germany — Sep. 2015 - Feb. 2016

M.Sc. in Economics, *Uppsala University*, Sweden — Aug. 2017 -
Thesis: *Optimal Monetary Policy, Macroprudential Instruments, and the Credit Cycle*.
Advisor: Daria Finocchiaro

Class rank, selected courses, M.Sc.[1]
Analytical Methods (Mathematics section): 2^{nd},97%; Macroeconomic Theory: 1^{st},95%; Econometric Theory: 1^{st},98%; Financial Econometrics (M.Sc. in Statistics): 1^{st},80%.

Awards and Grants

Mobility scholarship (combined), 1750€ — Mar. 2015
Libera Università di Bozen-Bolzano & Erasmus Programme

Dean's List Award: Best Students of the Academic Year 2016/2017 — Oct. 2017
Credit-weighted average grade: 29.02/30 (Economics: 29.95); Thesis: full marks (unanimity vote)
Libera Università di Bozen-Bolzano - Department of Economics and Management

Employment

Research Trainee, *Center for Excellence in Finance and Economic Research (CEFER), Bank of Lithuania* — Aug. 2018 - Nov. 2018
Research assistant to Povilas Lastauskas

Research Trainee, *Monetary Policy Strategy Division, D.G. Monetary Policy, European Central Bank* — Beginning: Sep. 2019

Work in Progress

The Real and Nominal Faces of the EU28 Convergence Coin, joint with Povilas Lastauskas.

[1] Source: Registrar's office. The registrar's office does not provide information on the overall class rank.

Methods

Internal courses for researchers, *Bank of Lithuania*:

Advances in Panel Data Econometrics (20 hours). Instructor: Artūras Juodis
Selected topics covered: GMM methods, factor models, heterogeneous coefficients, second-generation tests for nonstationarity, binary response models and count data, gravity models, network formation.

Introduction to DSGE Modeling (9 hours). Instructor: Patrick Grüning
Selected topics covered: Utility functions, models with endogenous labour supply, capital adjustment costs, (exogenous) growth, heterogeneous technology, asset prices; perturbation methods.

M.Sc. in Statistics, *Uppsala University*:

Financial Econometrics. Instructors: Yukai Yang, Patrik Andersson
Topics covered: Campbell, J., Lo, A.W., and MacKinlay, A. C. (1997). The Econometrics of Financial Markets. *Princeton University Press*, Ch. 2, 5-7, 10-12.

Time Series Econometrics. Instructor: Yukai Yang
Individual assignments (5/5): Pass (Pass/Fail). Topics covered: Hamilton, J. D. (1994). Time Series Analysis. *Princeton University Press*, Ch. 1-4, 5, 7, 8, 10-13, 15-20. No final exam.

Skills

Programming

Advanced user: R, Stata, MATLAB, LaTeX
Intermediate user: Julia, Mata

Language

Native language: Italian
Proficient user: English, IELTS Overall Band: 8.5/9.0 (L: 9.0; R: 9.0; W: 8.0; S: 8.0), July 2018
Upper intermediate user: French, German
Basic user: Spanish

Last updated: **July 2, 2019**